

Binomial Distribution

In probability theory and statistics, the binomial distribution with parameters n and p is the discrete probability distribution of the number of success in a sequence of n independent experiments, each asking a yes-no question and each with its own Boolean-valued outcome: success (with probability p) or failure (with probability $q = 1-p$). A single success/failure experiment is also called a Bernoulli trial or Bernoulli experiment, and a sequence of outcomes is called a Bernoulli process; for a single trial i.e., $n=1$, the binomial distribution is bernoulli distribution. The binomial distribution is the basis for the popular binomial test of statistical significance.

$B(n, p)$ where n is the number of trials and $P \in (0, 1)$

$$PMF = P(K, n, p) = C_K^n * P^K * (1 - P)^{n-K}$$

$$C_K^n = \frac{n!}{k! (n-k)!} \quad \text{K is the number of success}$$

Mean of Binomial Distribution

$$n * p$$

Variance of Binomial Distribution

$$n * p * q$$

Example

no. of trials: 5

probability of success (p): 0.5

no. of success: Varies from 0 to 5

What is the probability of getting exactly 3 heads in 5 flips

$$n = 5 \text{ and } k = 3$$

$$C_K^n = \frac{5!}{3! (5-3)!}$$

$$P(X = 3) = \frac{5!}{3! (5-3)!} * (0.5)^3 * (1 - 0.5)^{5-3}$$

$$P(X = 3) = 0.3125$$